

**Office of the State Treasurer**  
**Transportation Investment Act (TIA) Holdings**  
**As of March 31, 2017**

**Transportation Investment Act (TIA):** Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.29**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	04/03/17	\$ 20,191,697	\$ 20,191,697	\$ 20,191,697	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	05/05/17	120,000,000	120,000,000	120,000,000	P-1	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/18/17	15,000,000	15,000,000	15,019,464	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	10,000,000	9,982,202	10,007,380	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	10,000,000	9,942,580	9,973,441	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	02/26/19	10,000,000	9,945,600	9,944,362	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/16/19	20,000,000	20,091,800	20,104,895	Aaa	AA+
			\$ 205,191,697	\$ 205,153,879	\$ 205,241,240		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

4/21/2017  
UNAUDITED

**Schedule IV**